CLAIMS

What is claimed is:

1. A Machine Learning trading system for automatically sending Buy or Sell trading orders for selected securities, according to self-optimized trading strategies and parameters, from trader's computer to computerized market exchanges, comprising of the following modules:

Data Feed module for receiving real-time and historical trading data on a variety of securities from a remote data server;

Trading software module as a means of building trading strategy that generates optimal and/or self-optimized Buy/Sell trading signals based on a number of optimized trading parameters;

Machine Learning Mechanism module that takes previously optimized Buy/Sell signals and its trading results as an input for building new Buy/Sell signals based on a new and updated trading results, trading data and trading parameters;

Automatic execution platform as a means of transferring self-optimized Buy/Sell orders from trader's computer to computerized exchanges, automatically and completely without human intervention.

- 2. The system of claim 1, further comprising means of choosing order execution preferences in order to route automatic Buy/Sell order to a preferable execution channel.
- 3. The system of claim 1, further comprising means of choosing order type and other execution details to suit trader's individual trading preferences and style.
- 4. The system of claim 1, further comprising means enabling a trader personal order adjustments according to his preferences and current market conditions.
- 5. The system of claim 1, further comprising means of receiving order execution particulars.
- 6. The system of claim 1, further comprising means of handling partial order execution cases and readjusting the system when partial order execution has occurred.
- 7. The system of claim 1, further comprising software for storing and accounting trader's profit/loss information according to order execution details.